

Date:

Subject: Lec 2

Classify

① $u_x^2 + u u_y = 1$

$O = 1$ $d = 2$ C : non Linear

② $u_t + u u_x + u_{xxx} = 1$

$O = 3$ $d = 1$ C : Almost Linear

③ $u_{xxx} + u u_{xxyy} + u_{yyy} = 0$

$O = 4$ $d = 1$ C : quasi Linear

④ $u u_x - 2xy u_y = 0$

$O = 1$ $d = 1$ C : quasi Linear

* Give an Example For almost First order PDE.
Not Existed

$u_x u_y = 1$

non Linear

$u_x u_y + u = 1$

non Linear

The general solution of PDE

$$u(x) \rightarrow u_x = 1 \rightarrow u = x + C$$

(O.D.E) *constant*

$$u(x, y) \rightarrow u_x = 1 \rightarrow u = x + F(y) + C$$

$$u = x + y + C$$

Jo koi constant

$$u = x + \sin y + C$$

Jo koi constant

$$u = x + e^y + C$$

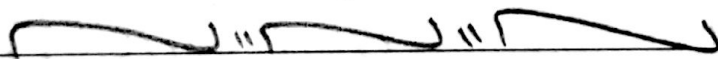
$$u = x + \sin e^y \cos y + C$$

$$u \in \mathbb{R}^3 \rightarrow u(x, y, z) \rightarrow u_x = 1$$

$$u = x + F(y) + F(z) + C$$

$$u \in \mathbb{R}^3 * T \rightarrow u(x, y, z, t) \rightarrow u_x = 1$$

$$u = x + F(y) + g(z) + h(t) + C$$



Ex: Find the general solution of the PDE

$$\textcircled{1} \frac{\partial^2 u}{\partial x \partial y} = 0 \rightarrow u_{xy} = 0$$

$$u(x, y) \in \mathbb{R}^3$$

$$\frac{\partial u_x}{\partial y} = 0$$

$$u_x = F(x) + C$$

$$\frac{\partial u}{\partial x} = F(x) + C$$

$$\int \partial u = \int F(x) \partial x + C \partial x$$

$$u(x, y) = F(x) + G(y)$$

F & G are arbitrary Function. تابع، متغير، مستقل

② $u_{xyz} = 0$

$$u(x, y, z) = F(x) + G(y) + h(z)$$

$$u_{xyz} = 0$$

$$\frac{\partial u_{xy}}{\partial z} = 0$$

الحل \rightarrow

$$u_{xy} = F(x) + G(y) \quad \& \quad F(x) \& G(y)$$

$$\frac{\partial u_x}{\partial y} = F(x) + G(y)$$

$$u_x = F(x)y + \int G(y) dy + h(x) + \delta(z)$$

$$\frac{\partial u}{\partial x} = F(x)y + \int G(y) dy + h(x) + \delta(z)$$

$$u = \int F(x)y dx + \int G(y) dy dx + \int h(x) dx + \int \delta(z) dx + K(y) + L(z)$$

$$u(x, y, z) = F(x) + G(y) + h(z) + x[P(y)] + y[Q(x)] + z[R(x)]$$

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The general Solution of PDE using Direct integration الحل المباشر

Ex: Find the general Solution of the Following PDE: $\Rightarrow U_{xyzt} = 0$

① $U_{xy} = 0$

$$U = F(x) + g(y)$$

② $U_{xy} = y^2 + 1$

تكامل بالنسبة لـ y

$$U_x = \frac{y^3}{3} + y + F(x)$$

تكامل بالنسبة لـ x

$$U = \frac{y^3}{3} x + yx + \int F(x) dx + G(y)$$

$$= \frac{x y^3}{3} + xy + F(x) + G(y)$$

③ $U_{xy} + U_y = 1$

نكتب الشكل بالنسبة لـ y

$$U_x + U = y + F(x)$$

$$\frac{\partial U}{\partial x} + U = y + F(x)$$

O.D.E \rightarrow Linear

$$P(x) = 1$$

$$Q(x) = y + F(x)$$

$$\mu = e^{\int P(x) dx}$$

$$\mu = e^x$$

$$\square = \int \mu Q(x) dx + \text{Constant}$$

$$\square U(x, y) = \int e^x [y + F(x)] dx + G(y)$$

نكتب الشكل بالنسبة لـ x

General Sol.

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How to Verify the Solution of PDE

The Solution of PDE should be Satisfied this PDE

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Ex: Verify that the Functions.

$$u(x, y) = x^2 - y^2$$

$$u(x, y) = e^x \sin y$$

$$u(x, y) = 2xy$$

are Solution of the eqn

$$u_{xx} + u_{yy} = 0$$

افضل مرشح بالنسبة لـ x

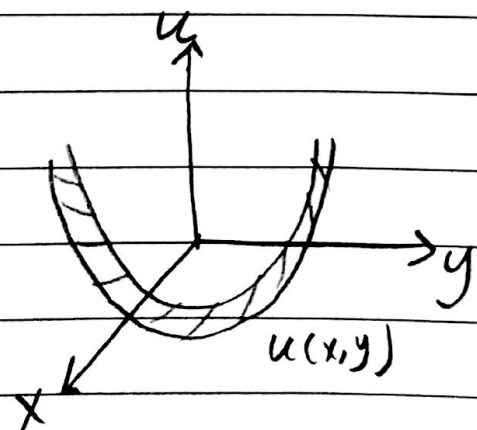
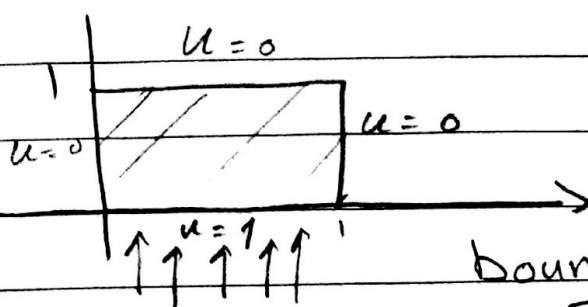
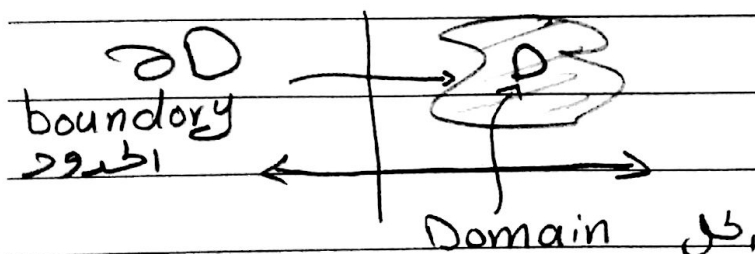
y " " " "

اعوض

① $2 - 2 = 0$ Satisfy

② $e^x \sin y - e^x \sin y = 0$ Satisfy

③ $u_{xx} = 0$ $u_{yy} = 0$ Satisfy



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B. E